



# An extension of the theory of secant preconditioners<sup>☆</sup>

José Mario Martínez\*

*Department of Applied Mathematics, IMECC-UNICAMP, University of Campinas, CP 6065, 13081 Campinas SP, Brazil*

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## Abstract

A theory of inexact Newton methods with secant preconditioners for solving large nonlinear systems of equations has been developed recently by Martínez (*Math. Comput.*, 1993). According to this theory, local and superlinear convergence with bounded work per iteration of the inexact Newton method is obtained if the first trial increment at each iteration is a suitable quasi-Newton step computed using least-change secant-update procedures. The Jacobian approximation is interpreted as a preconditioner of the iterative linear method. In this paper, we extend the theory in two ways. On the one hand, since in many iterative methods the true residual is not computed but the preconditioned residual is, we show how to stop the linear iteration using the preconditioned residual instead of the original one. On the other hand, we introduce damping parameters that modify the usual unitary secant step. Two natural damping parameters are introduced, one of them tries to reduce the true residual and the other one tries to reduce the preconditioned residual. We prove that the main results of the theory of secant preconditioners hold under these modifications.

**Keywords:** Nonlinear systems; Inexact Newton method; Secant method; Quasi-Newton methods

## 1. Introduction

Newton's method is the most popular algorithm for solving differentiable systems of nonlinear equations

$$F(x) = 0, \tag{1.1}$$

where  $F: \mathbb{R}^n \rightarrow \mathbb{R}^n$ . We denote  $J(x) \equiv F'(x)$ ; see [28, 6, 29, 31], etc. At each iteration of this method we solve the linear system

$$J(x_k)s_k = -F(x_k) \tag{1.2}$$

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\* E-mail: martinez@ccvax.unicamp.br.

and we define

$$x_{k+1} = x_k + s_k. \quad (1.3)$$

When  $n$  is large and  $J(x_k)$  is sparse we can use sparse LU techniques for solving (1.2); see [10, 12, 15]. However, when  $n$  is very large and the nonzero structure of  $J(x_k)$  does not help, LU techniques produce a large amount of fill-in and, so, they cannot be used for practical computations. In these cases, a good alternative is to use an iterative method for solving the linear system (1.2). Conjugate-gradient (CG) type methods are generally preferred for solving this linear system; see [16, 30], etc.

Dembo et al. [3] suggested a criterion for stopping the iterative linear method that has nice practical and theoretical properties. An increment  $s_k$  is accepted as an approximate solution of (1.2) if

$$\|J(x_k)s_k + F(x_k)\| \leq \theta_k \|F(x_k)\|, \quad (1.4)$$

where  $0 < \theta_k \leq \theta < 1$  for all  $k \in \mathbb{N}$ . Under suitable local assumptions, the “inexact Newton” method based on (1.3) and (1.4) has local linear convergence. If  $\theta_k \rightarrow 0$  the convergence is superlinear.

The performance of CG methods can be improved using preconditioning techniques; see [13]. In this case, instead of applying the CG method to (1.2), we apply it to the equivalent preconditioned system

$$B_k^{-1}J(x_k)s = -B_k^{-1}F(x_k), \quad (1.5)$$

where  $B_k^{-1}$ , the inverse of the preconditioner, should be easy to compute and  $B_k \approx J(x_k)$ . Some authors [25–27] use the BFGS formula (see [6]) for preconditioning the Newton linear system in unconstrained minimization problems.

Martínez [21] proposed to use LCSU (least-change secant-update) procedures to generate the preconditioners  $B_k$  at each iteration of the inexact Newton method; see [5, 7, 19, 20]. Given a sequence  $\theta_k \rightarrow 0$  such that  $0 < \theta_k \leq \theta < 1$  for all  $k \in \mathbb{N}$ , Martínez’s procedure consists of defining, at each iteration,

$$d_k = -B_k^{-1}F(x_k), \quad (1.6)$$

and to accept  $s_k = d_k$  if

$$\|J(x_k)d_k + F(x_k)\| \leq \theta \|F(x_k)\|. \quad (1.7)$$

If  $d_k$  does not satisfy (1.7), Martínez’s algorithm chooses a different  $s_k$  satisfying (1.4), using any iterative linear method.

Kozakevich et al. [17] used, in practical computations, a first extension of Martínez’s algorithm, which consists of replacing (1.4) by

$$\|B_k^{-1}[J(x_k)s_k + F(x_k)]\| \leq \theta_k \|B_k^{-1}F(x_k)\|. \quad (1.8)$$

In this paper we suggest an additional modification. We define  $s_k^0 = \lambda_k d_k$  where

$$\lambda_k = \lambda_k^1 = \operatorname{argmin}_{\lambda \in \mathbb{R}} \|J(x_k)\lambda d_k + F(x_k)\|^2 \quad (1.9)$$

or

$$\lambda_k = \lambda_k^2 \equiv \underset{\lambda \in \mathbb{R}}{\operatorname{argmin}} \|B_k^{-1}[J(x_k)\lambda d_k + F(x_k)]\|^2, \quad (1.10)$$

where  $\|\cdot\| = \|\cdot\|_2$ . Consequently, the test (1.7) is replaced by

$$\|J(x_k)s_k^0 + F(x_k)\| \leq \theta \|F(x_k)\|.$$

Clearly,  $\|J(x_k)\lambda_k^1 d_k + F(x_k)\| \leq \|F(x_k)\|$  and  $\|B_k^{-1}[J(x_k)\lambda_k^2 d_k + F(x_k)]\| \leq \|B_k^{-1}F(x_k)\|$ . So, from a practical point of view, the choice (1.9) for  $\lambda_k$  is associated with the stopping criterion (1.4), while (1.10) is associated with (1.8). However, the convergence analysis is not affected by these natural associations.

In Section 2 we define the new inexact Newton method with secant preconditioners and we prove the main local convergence results. In Section 3 we give some examples of potentially useful secant preconditioners. Conclusions and lines for future research are given in Section 4.

## 2. Main Algorithm

Let  $\{\theta_k\}$  be a sequence that converges to 0,  $0 < \theta_k \leq \theta < 1$  for all  $k \in \mathbb{N}$ . Assume that  $x_0 \in \mathbb{R}^n$  is an initial approximation to the solution of (1.1) and  $B_0 \in \mathbb{R}^{n \times n}$  is an initial nonsingular preconditioner. Given  $x_k \in \mathbb{R}^n$  and  $B_k$  a nonsingular matrix, the steps for obtaining  $x_{k+1}$ ,  $k = 0, 1, \dots$ , are the following.

*Step 1:* Compute  $d_k$  by (1.6) and  $s_k^0 = \lambda_k d_k$  where  $\lambda_k \in \{1, \lambda_k^1, \lambda_k^2\}$  and  $\lambda_k^1, \lambda_k^2$  are given by (1.9) and (1.10), respectively.

*Step 2:* If

$$\|J(x_k)s_k^0 + F(x_k)\| \leq \theta \|F(x_k)\| \quad (2.1)$$

define  $s_k = s_k^0$ . Else, find an increment  $s_k$  satisfying (1.8).

*Step 3:* Compute  $x_{k+1} = x_k + s_k$ .

*Local assumptions.* Assume that  $F: \Omega \subset \mathbb{R}^n \rightarrow \mathbb{R}^n$ ,  $\Omega$  an open and convex set,  $F \in C^1(\Omega)$ ,  $x_* \in \Omega$ ,  $J(x_*)$  nonsingular and  $F(x_*) = 0$ . Assume that there exists  $L \geq 0$  such that, for all  $x \in \Omega$ ,

$$\|J(x) - J(x_*)\| \leq L \|x - x_*\|. \quad (2.2)$$

This implies (see [2]) that, for all  $x, z \in \Omega$ ,

$$\|F(z) - F(x) - J(x_*)(z - x)\| \leq L \|z - x\| \sigma(x, z), \quad (2.3)$$

where

$$\sigma(x, z) = \max \{ \|x - x_*\|, \|z - x_*\| \}. \quad (2.4)$$

The first theorem shows that the basic local linear convergence theorem holds if one uses the stopping criterion (1.8), based on the preconditioned residual.

**Theorem 2.1.** Suppose that the local assumptions are satisfied and that  $\|B_k\|$  and  $\|B_k^{-1}\|$  are bounded. Let  $\theta \in (0, 1)$ . There exists  $\varepsilon > 0$  such that, if  $\|x_0 - x_\star\| \leq \varepsilon$ , the sequence defined by the Main Algorithm converges to  $x_\star$  and satisfies

$$\|x_{k+1} - x_\star\|_\star \leq \theta \|x_k - x_\star\|_\star \quad (2.5)$$

for all  $k \in \mathbb{N}$ , where  $\|z\|_\star = \|J(x_\star)z\|$ .

**Proof.** Let  $M$  be a bound of  $\|B_k\| \cdot \|B_k^{-1}\|$ . Define  $c_k = \theta_k M$ . Clearly,  $\lim_{k \rightarrow \infty} c_k = 0$ . If (1.8) holds, we have that

$$\begin{aligned} \|J(x_k)s_k + F(x_k)\| &\leq \|B_k\| \|B_k^{-1}[J(x_k)s_k + F(x_k)]\| \\ &\leq \|B_k\| \theta_k \|B_k^{-1}F(x_k)\| \\ &\leq \theta_k \|B_k\| \|B_k^{-1}\| \|F(x_k)\| \leq c_k \|F(x_k)\|. \end{aligned}$$

Let  $\varepsilon_1 > 0$  be such that  $B(x_\star, \varepsilon_1) \equiv \{x \in \mathbb{R}^n \mid \|x - x_\star\| \leq \varepsilon_1\} \subset \Omega$  and  $\|J(x)^{-1}\| \leq 2\|J(x_\star)^{-1}\|$  for all  $x \in B(x_\star, \varepsilon_1)$ .

Let  $k_0 \in \mathbb{N}$  be such that  $c_k \leq \theta$  for all  $k \geq k_0$ . Let us define  $c = \max\{\theta, c_0, c_1, \dots, c_{k_0}\}$ . From Theorem 2.3 of Dembo et al. [3] we know that there exists  $\varepsilon(\theta) \in (0, \varepsilon_1)$  such that the desired result holds if  $\|x_{k_0} - x_\star\| \leq \varepsilon(\theta)$ .

Let us prove that there exists  $\varepsilon > 0$  such that  $\|x_{k_0} - x_\star\| \leq \varepsilon(\theta)$  holds whenever  $\|x_0 - x_\star\| \leq \varepsilon$ . In fact, from  $\|J(x_k)s_k + F(x_k)\| \leq c_k \|F(x_k)\|$ , (2.1) and (2.3) we deduce that

$$\begin{aligned} \|s_k\| &\leq \|J(x_k)^{-1}\| (1 + \max\{c_k, \theta\}) \|F(x_k)\| \\ &\leq 2\|J(x_\star)^{-1}\| (1 + c) [\|J(x_\star)(x_k - x_\star)\| + L\|x_k - x_\star\|^2]. \end{aligned}$$

So, since  $\|x_{k+1} - x_\star\| \leq \|s_k\| + \|x_k - x_\star\|$ , we have that

$$\|x_{k+1} - x_\star\| \leq \beta \|x_k - x_\star\|,$$

where

$$\beta = 1 + 2\|J(x_\star)^{-1}\| (1 + c)(\|J(x_\star)\| + L\varepsilon_1).$$

Therefore, if we choose  $\varepsilon = \varepsilon(\theta)/\beta^{k_0}$ , we obtain  $\|x_{k_0} - x_\star\| \leq \varepsilon(\theta)$ . This completes the proof.  $\square$

In the proof of Theorem 2.1 we strongly used the boundedness of the condition number of  $B_k$ . This hypothesis is necessary since we are not assuming that  $B_k$  is a good approximation of  $J(x_k)$ . ( $B_k$  is an arbitrary matrix here, rather than a preconditioner.) When  $B_k$  approximates  $J(x_k)$ , the criterion (1.8) is close to the affine invariant stopping criterion in [32], for which a convergence theory, parallel to the one of Dembo et al. exists. If, instead of Theorem 2.3 of Dembo et al. [3], we invoke the convergence theorem of Ypma, we see that the size of the convergence neighborhood and the speed of convergence depend on the condition number of  $B_k^{-1}J(x_k)$ . From a technical point of view, let us observe that, under very weak assumptions, the use of LCSU preconditioners guarantees boundedness of the condition numbers [21].

In the following theorem, we show that superlinear convergence takes place if the preconditioners satisfy a Dennis–Moré condition; see [4].

**Theorem 2.2.** Suppose that  $F$  satisfies the local assumptions,  $\|B_k\|$  and  $\|B_k^{-1}\|$  are bounded, the sequence  $\{x_k\}$  generated by the Main Algorithm converges to  $x_*$  and

$$\lim_{k \rightarrow \infty} \frac{\| [B_k - J(x_*)] s_k \|}{\| s_k \|} = 0. \quad (2.6)$$

Then

$$\lim_{k \rightarrow \infty} \frac{\| x_{k+1} - x_* \|}{\| x_k - x_* \|} = 0. \quad (2.7)$$

**Proof.** We consider two possibilities:

- (i) There exists  $k_0 \in \mathbb{N}$  such that for all  $k \geq k_0$ , the increment  $s_k$  is computed by (1.8).
- (ii) For all  $k_0 \in \mathbb{N}$ , there exists  $k > k_0$  such that  $s_k = s_k^0$ .

If (i) holds, we have that

$$\begin{aligned} \| J(x_k) s_k + F(x_k) \| &\leq \| B_k \| \| B_k^{-1} [J(x_k) s_k + F(x_k)] \| \\ &\leq \| B_k \| \theta_k \| B_k^{-1} F(x_k) \| \\ &\leq \| B_k \| \| B_k^{-1} \| \theta_k \| F(x_k) \|. \end{aligned}$$

Thus, the conditions for the superlinear convergence of the inexact Newton method of Dembo et al. hold. So, (2.7) is proved in this case.

Let us assume now that (ii) is true. That is, there exists an infinite set of indices  $K_1$  such that  $s_k = s_k^0$  for all  $k \in K_1$ . The fact that  $\lim_{k \notin K_1} \| x_{k+1} - x_* \| / \| x_k - x_* \| = 0$  follows as in the case (i). So, we only need to prove that  $\lim_{k \in K_1} \| x_{k+1} - x_* \| / \| x_k - x_* \| = 0$ . Let us prove first that  $\lim_{k \in K_1} \lambda_k^1 = \lim_{k \in K_1} \lambda_k^2 = 1$ . Observe that  $\lambda_k^1 = - \langle J(x_k) d_k, F(x_k) \rangle / \| J(x_k) d_k \|^2$ . So,

$$\begin{aligned} \lambda_k^1 &= \frac{\langle J(x_k) d_k, B_k d_k \rangle}{\| J(x_k) d_k \|^2} = \frac{\langle J(x_k) s_k, B_k s_k \rangle}{\| J(x_k) s_k \|^2} \\ &= 1 + \left\langle \frac{(B_k - J(x_k)) s_k}{\| J(x_k) s_k \|}, \frac{J(x_k) s_k}{\| J(x_k) s_k \|} \right\rangle. \end{aligned} \quad (2.8)$$

Now,  $\| J(x_k) s_k \| \geq \| s_k \| / \| J(x_k)^{-1} \|$ . Since  $J(x_*)$  is nonsingular, the convergence of  $\{x_k\}$  implies that there exist  $\beta > 0$ ,  $k_0 \in \mathbb{N}$  such that  $\| J(x_k) s_k \| \geq \beta \| s_k \|$  for all  $k \geq k_0$ . So, by (2.6), the second term of the right-hand side of (2.8) tends to zero. Therefore  $\lambda_k^1 \rightarrow 1$ .

Let us analyze the behavior of  $\lambda_k^2$ . By the boundedness of  $\| B_k^{-1} \|$  we have that

$$\lim_{k \rightarrow \infty} \left\| [I - B_k^{-1} J(x_k)] \frac{s_k}{\| s_k \|} \right\| \leq \lim_{k \rightarrow \infty} \| B_k^{-1} \| \left\| [B_k - J(x_k)] \frac{s_k}{\| s_k \|} \right\| = 0. \quad (2.9)$$

Therefore,

$$\lim_{k \rightarrow \infty} \frac{\| B_k^{-1} J(x_k) s_k \|}{\| s_k \|} = 1. \quad (2.10)$$

Now, observe that

$$\lambda_k^2 = \frac{\langle B_k^{-1}J(x_k)s_k/\|s_k\|, s_k/\|s_k\| \rangle}{\|B_k^{-1}J(x_k)s_k/\|s_k\|\|^2}. \quad (2.11)$$

By (2.10), the denominator of (2.11) tends to 1. Let us prove that the numerator also tends to 1. In fact, by (2.9),

$$\left| \left\langle B_k^{-1}J(x_k) \frac{s_k}{\|s_k\|}, \frac{s_k}{\|s_k\|} \right\rangle - 1 \right| = \left| \left\langle \frac{B_k^{-1}J(x_k)s_k - s_k}{\|s_k\|}, \frac{s_k}{\|s_k\|} \right\rangle \right| \\ \leq \| [I - B_k^{-1}J(x_k)]s_k / \|s_k\| \|$$

and, by (2.9), the last quantity tends to zero. This completes the proof that  $\lim_{k \rightarrow \infty} \lambda_k^1 = \lim_{k \rightarrow \infty} \lambda_k^2 = 1$ . To prove that  $\lim_{k \in K_1} \|x_{k+1} - x_*\|/\|x_k - x_*\| = 0$  we repeat the steps of the proof of Theorem 2.2 and Corollary 2.3 of Dennis and Moré [4], using that  $\lim_{k \rightarrow \infty} \lambda_k = 1$ .  $\square$

In the following theorem we prove that, when the preconditioners satisfy a Dennis–Moré condition, not only the convergence is superlinear, but also we can guarantee that, for  $k$  large enough, the quasi-Newton step  $-\lambda_k B_k^{-1}F(x_k)$  will satisfy the preconditioned Dembo–Eisenstat–Steihaug criterion. So, increasing accuracy in the resolution of the linear system will not be necessary.

**Theorem 2.3.** *Suppose that  $F$  satisfies the local assumptions and that the sequence  $\{x_k\}$  generated by the Main Algorithm converges to  $x_*$ . Assume that the Dennis–Moré condition (2.6) is satisfied and that  $\|B_k\|$  and  $\|B_k^{-1}\|$  are bounded. Then, there exists  $k_0 \in \mathbb{N}$  such that  $s_k = s_k^0$  for all  $k \geq k_0$  and the convergence is superlinear.*

**Proof.** Using the same arguments of Theorem 2.3 of Martínez [21] we prove that

$$\lim_{k \rightarrow \infty} \frac{\|J(x_k)d_k + F(x_k)\|}{\|F(x_k)\|} = 0.$$

Since  $\lambda_k \rightarrow 1$ , this implies, by (2.2) and the nonsingularity of  $J(x_*)$ ,

$$\lim_{k \rightarrow \infty} \frac{\|J(x_k)s_k^0 + F(x_k)\|}{\|F(x_k)\|} = 0.$$

Therefore, there exists  $k_0 \in \mathbb{N}$  such that the test (2.1) is satisfied for all  $k \geq k_0$ . This completes the proof.  $\square$

Since the Dennis–Moré condition is a theoretical assumption, it needs to be replaced by more practical conditions. This is made in the following two theorems. Briefly speaking, we prove that local superlinear convergence and bounded work per iteration take place if the preconditioners satisfy the classical secant equation and the difference between two consecutive preconditioners tend to zero.

**Theorem 2.4.** Suppose that  $F$  satisfies the local assumptions,  $\{x_k\}$  converges to  $x_*$ ,  $\|B_k\|$  and  $\|B_k^{-1}\|$  are bounded,  $\lim_{k \rightarrow \infty} \|B_{k+1} - B_k\| = 0$  and

$$\lim_{k \rightarrow \infty} \frac{\|[B_{k+1} - J(x_*)]s_k\|}{\|s_k\|} = 0. \quad (2.12)$$

Then, the convergence is superlinear and there exists  $k_0 \in \mathbb{N}$  such that  $s_k = s_k^0$  for all  $k \geq k_0$ .

**Proof.** It follows from (2.12) and  $\|B_{k+1} - B_k\| \rightarrow 0$ , using Theorems 2.1 and 2.3.  $\square$

**Theorem 2.5.** Assume that  $F$  satisfies the local assumptions and that  $\|B_k\|$  and  $\|B_k^{-1}\|$  are bounded. Then there exists  $\varepsilon > 0$  such that  $\{x_k\}$  converges to  $x_*$  whenever  $\|x_0 - x_*\| \leq \varepsilon$ . If, in addition,  $\lim_{k \rightarrow \infty} \|B_{k+1} - B_k\| = 0$  and the secant equation

$$B_{k+1}s_k = y_k \equiv F(x_{k+1}) - F(x_k) \quad (2.13)$$

holds for all  $k \in \mathbb{N}$ , the convergence is superlinear and there exists  $k_0 \in \mathbb{N}$  such that  $s_k = s_k^0$  for all  $k \geq k_0$ .

**Proof.** The convergence of  $\{x_k\}$  follows from Theorem 2.1. From  $x_k \rightarrow x_*$ , (2.3) and (2.13), we deduce (2.12). So, the desired result is a consequence of Theorem 2.4.  $\square$

### 3. Some particular methods

Martínez [21] proved that the conditions on the boundedness of  $\|B_k\|$  and  $\|B_k^{-1}\|$  and  $\|B_{k+1} - B_k\| \rightarrow 0$  can be achieved if we generate the  $B_k$ 's using least-change secant-update formulae. Our preference is to choose

$$B_k = C(x_k) + A_k \quad (3.1)$$

or

$$B_k^{-1} = C(x_k)^{-1} + A_k \quad (3.2)$$

in such a way that  $C(x)$  is a natural preconditioner of  $J(x)$  and  $A_k$  is a low rank matrix such that (2.13) is satisfied. We will mention here some formulae of type (3.1) and (3.2). The first two are LCSU formulae and the last two are not.

#### 3.1. Structured "Broyden-good" formula

Let us define

$$y_k^\# = y_k - C(x_{k+1})s_k. \quad (3.3)$$

We define

$$A_{k+1} = A_k + \frac{(y_k^\# - A_k s_k)s_k^T}{s_k^T s_k} \quad (3.4)$$

and

$$B_{k+1} = C(x_{k+1}) + A_{k+1} \quad (3.5)$$

for all  $k \in \mathbb{N}$ . By (3.3)–(3.5), the secant equation is satisfied. So, these are secant preconditioners of type (3.1). Defining

$$u_k = (y_k^\# - A_k s_k) / s_k^T s_k, \quad (3.6)$$

we have that  $A_{k+1} = u_0 s_0^T + \dots + u_k s_k^T$  for all  $k \in \mathbb{N}$ . So,

$$B_{k+1} = C(x_{k+1}) + u_0 s_0^T + \dots + u_k s_k^T.$$

Define  $U_k = (u_0, \dots, u_k)$ ,  $S_k = (s_0, \dots, s_k)$ . So,

$$B_{k+1} = C(x_{k+1}) + U_k S_k^T. \quad (3.7)$$

By the Sherman–Morrison–Woodbury formula [13, p. 51], we have that

$$B_{k+1}^{-1} = C(x_{k+1})^{-1} - C(x_{k+1})^{-1} U_k (I + S_k^T C(x_{k+1})^{-1} S_k)^{-1} S_k^T C(x_{k+1})^{-1}. \quad (3.8)$$

By (3.8), the products  $B_{k+1}^{-1} v$  are cheap to compute, if  $k$  is not large. However, since memory requirements grow with  $k$ , a restart procedure is necessary. A natural idea should be to restart with  $B_{k+1} = C(x_{k+1})$  if  $k+1$  multiple of a fixed integer  $m$ . However, in this way the secant equation would not hold at this iteration. Therefore, when  $k+1 \equiv 0 \pmod{m}$  we prefer to redefine  $A_k = 0$  and to compute  $A_{k+1}, B_{k+1}$  using (3.3)–(3.7). Similar procedure is adopted for restarts when using the following formulae.

### 3.2. Structured “Broyden-bad” formula

We define

$$s_k^\# = s_k - C(x_{k+1})^{-1} y_k, \quad (3.9)$$

$$A_{k+1} = A_k + \frac{(s_k^\# - A_k y_k) y_k^T}{y_k^T y_k} \quad (3.10)$$

and

$$B_{k+1}^{-1} = C(x_{k+1})^{-1} + A_{k+1} \quad (3.11)$$

for all  $k \in \mathbb{N}$ . Then, defining  $u_k = (s_k^\# - A_k y_k) / y_k^T y_k$ ,  $U_k = (u_0, \dots, u_k)$ ,  $Y_k = (y_0, \dots, y_k)$ , we have that

$$B_{k+1}^{-1} = C(x_{k+1})^{-1} + U_k Y_k^T. \quad (3.12)$$

### 3.3. Structured “column-updating” formula

This formula was motivated by the nice properties exhibited by the “column-updating” method in practical computations; see [18, 22, 14]. The idea is that  $A_{k+1}$  should differ from  $A_k$  in only one



column. So, we define, instead of (3.4),

$$A_{k+1} = A_k + \frac{(y_k^\# - A_k s_k) e_{jk}^T}{e_{jk}^T s_k}, \quad (3.13)$$

where  $|e_{jk}^T s_k| = \|s_k\|_\infty$ . The implementation of this formula follows as in (3.5)–(3.7).

### 3.4. Structured “inverse column-updating” formula

This formula is motivated by the inverse column-updating method introduced by Martínez and Zambaldi [24]. Instead of (3.10), we define

$$A_{k+1} = A_k + \frac{(s_k^\# - A_k y_k) e_{jk}^T}{e_{jk}^T y_k},$$

where  $|e_{jk}^T y_k| = \|y_k\|_\infty$ . Then  $B_{k+1}^{-1}$  is defined as in (3.11)–(3.12).

## 4. Final remarks

In the implementation of inexact Newton methods for solving nonlinear systems we need to choose an iterative linear solver for (1.2). An appealing idea, when one uses secant preconditioners, is to use the secant method associated with the preconditioner as iterative linear method. Since the “first iteration” associated with (1.9) and (1.10) is a damped linear iteration, the analysis of damped secant methods for linear systems is important. Deuffhard et al. [9] have analyzed the behavior of damped “Broyden good” and “Broyden bad” methods for solving systems of linear equations; see [1]. In particular, they showed that Broyden’s good method, with the damping parameter that corresponds to formula (1.10) of this paper, is many times superior to GMRES, when applied to the resolution of systems that come from fine discretizations of partial differential equations. The reason for this superiority is that the preconditioned residual tends to approach the error more closely than the residual norm. Deuffhard [8] also used Broyden’s good method as iterative linear solver in his implementation of an inexact Newton method with affine invariance properties. Their results suggest that, when we use the structured Broyden good formula to generate the preconditioners, and (1.10) as damping parameter, it is natural to use Broyden’s good method to solve the Newtonian linear systems, instead of a CG method. A different implementation and convergence analysis of damped secant methods for linear systems was given in [23]. Needless to say, the structured Broyden’s good method is equivalent to Broyden’s good method for linear systems. Ypma [32] also looked at the inexact Newton method from the affine invariant point of view.

The results presented in this paper are of local nature. Global modifications of the inexact Newton method, based on the minimization of the residual norm, have been analyzed in [11]. They show that any step satisfying (1.4) is a descent direction for  $\|F(x)\|^2$ , and that a backtracking procedure along this direction gives rise to a globally convergent algorithm. We can easily adapt their procedure to our case, when we use (1.4) and (1.9). In particular, we think that, when we globalize the method using (1.9), the probability of accepting the first step (without backtracking) increases. The situation is not so clear when we use (1.8) or (1.10).

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